Date	Central European Time	Price bid	ask	Reuters bank code	O&A filter diagnosis
08.01.97	10:06:54	1.5668	1.5673	ICCR	ok
08.01.97	10:06:54	1.5667	1.5670	INGV	ok
08.01.97	10:06:56	1.5667	1.5672	BPPB	ok
08.01.97	10:07:00	1.5666	1.5671	NWNC	ok
08.01.97	10:07:02	1.5652	1.5659	RABO	BAD QUOTE
08.01.97	10:07:04	1.5666	1.5671	DDBX	ok
08.01.97	10:07:06	1.5664	1.5674	DRE1	ok
08.01.97	10:07:14	1.5668	1.5673	SOGE	ok
08.01.97	10:07:14	1.5668	1.5671	INGV	ok
08.01.97	10:07:14	1.5667	1.5672	UBNX	ok
08.01.97	10:07:18	1.5665	1.5675	MMDB	ok
08.01.97	10:07:18	1.5670	1.5675	ICCR	ok
08.01.97	10:07:20	1.5665	1.5672	RABO	ok
08.01.97	10:07:22	1.5668	1.5673	DDBX	ok
08.01.97	10:07:24	1.5667	1.5672	SOGE	ok
08.01.97	10:07:24	1.5669	1.5674	ICCR	ok
08.01.97	10:07:26	1.5651	1.5661	HYPO	BAD QUOTE
08.01.97	10:07:26	1.5665	1.5670	BANK	ok
08.01.97	10:07:30	1.5658	1.5668	ROMC	ok
08.01.97	10:07:30	1.5665	1.5670	BCIX	ok
08.01.97	10:07:34	1.5666	1.5676	BGFX	ok
08.01.97	10:07:34	1.5667	1.5672	DDBX	ok
08.01.97	10:07:38	1.5665	1.5670	SOGE	ok
08.01.97	10:07:38	1.5652	1.5659	RABO	BAD QUOTE
08.01.97	10:07:48	1.5666	1.5671	SOGE	ok
08.01.97	10:07:48	1.5667	1.5670	IMBM	ok
08.01.97	10:07:50	1.5664	1.5667	RZBA	ok
08.01.97	10:07:58	1.5666	1.5671	DDBX	ok
08.01.97	10:07:58	1.5668	1.5673	BSFJ	ok

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FIG. 3